

## US Equities Quantitative Index

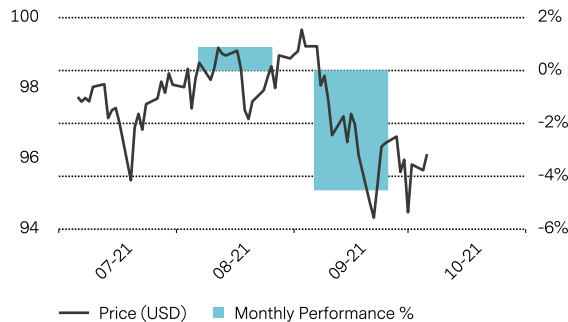
ISIN: CH1117606512 / Swiss Sec. Number: 111760651 / Symbol: PCOWQV

This financial instrument is a structured product. It is not a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA), and is therefore not subject to the regulations of the CISA or the supervision of the Swiss Financial Market Supervisory Authority FINMA.

### Strategy

The Strategy of the Index Sponsor is to seek capital appreciation by selecting equities within one of the main market-capitalization-weighted US index on a systematic basis according to their proprietary model strategy. The Index Sponsor will only use technical analysis to adjust the Index in order to adapt the underlying model strategy. According to previous backtesting, the model strategy shall outperform the main US total return index, net of fees, over the long run and reduce market volatility and performance drawdown.

### Performance & Risk



### Price Information (05 October 2021)

Closing Price	USD	96.13
52 Weeks High	USD	99.66
52 Weeks Low	USD	94.33
Highest YTD	USD	99.66
Lowest YTD	USD	94.33

### Key Figures

Return*	-1.66%
Volatility p.a.*	11.11%
Maximum Drawdown*	-5.35%
Number of Positions in the Index	107
Cash Component	5.18%
Sharpe Ratio*	-0.59
Sortino Ratio*	-0.88

\* since inception

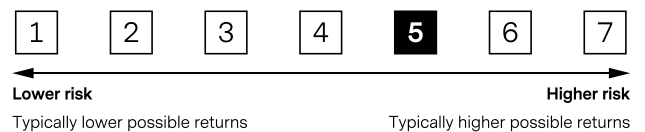
### Performance in %

	3 Months	YtD	2020	2019	2018	Since Inception
Index	-1.66%	-1.66%	-	-	-	-1.66%

The figures given refer to past performance. Past performance is not a reliable indicator of future performance and should not be the sole decision factor in the selection of a financial instrument. The performance of the financial instrument is displayed on the basis of valuation prices in USD, with reinvested net income. Due to currency fluctuations, your return may be higher or lower if you invest in a currency other than the one in which the past performance has been calculated.

All price information relates to the product unless otherwise indicated.

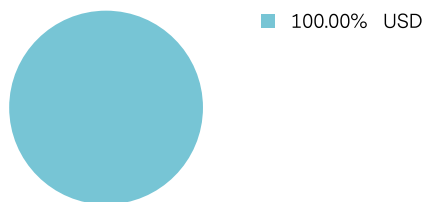
### Risk Indicator



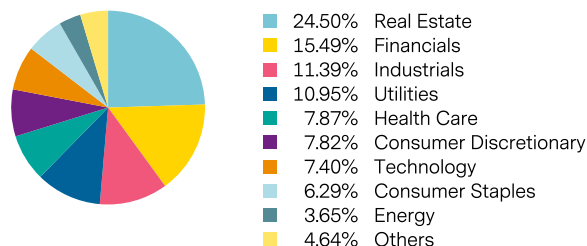
The risk indicator is a guide to the level of risk of this product compared to other products.

## Index Composition

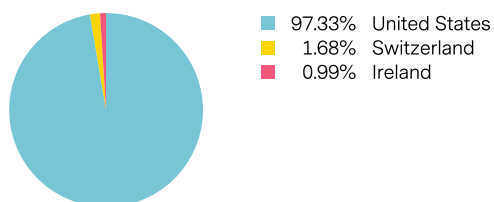
### Allocation by Currency



### Equity Allocation by Industry Sectors



### Allocation by Country



### Top 10 Constituents (Cash positions excluded)

ISIN	Description	Asset Class	Price	Currency	Weight %
US74762E1029	Quanta Services Inc.	Share	112.66	USD	1.6724%
US5719032022	Marriott International Inc.	Share	155.44	USD	1.6412%
CH0044328745	Chubb Ltd	Share	175.15	USD	1.5900%
US59522J1034	Mid-America Apartment Communities Inc.	Share	189.67	USD	1.5740%
US74251V1026	Principal Financial Group	Share	66.65	USD	1.5477%
US8064071025	Henry Schein Inc.	Share	78.61	USD	1.5436%
US0304201033	American Water Works Co. Inc.	Share	171.60	USD	1.5377%
US9026531049	UDR Inc	Share	53.53	USD	1.5287%
US29476L1070	Equity Residential	Share	83.18	USD	1.5037%
US2971781057	Essex Property Trust Inc.	Share	325.49	USD	1.4964%

## Master Data

EUSIPA Classification	Tracker Certificate
Initial Fixing Date	05 July 2021
Final Fixing Date	Open End
Issue Price	USD 100.00
Ratio	1.00
Index	US Equities Quantitative Index
Index Currency	USD
Treatment of Income	Net Reinvested
Listing	None
Collateralization	No
Index adjustments	According to the Index Guide

### Parties

Issuer	Vontobel Financial Products Ltd., DIFC Dubai
Garantor	Vontobel Holding AG, Zurich
Index Calculation Agent	Bank Vontobel AG
Index Sponsor	Colombo Wealth SA

### Costs

Index Fee p.a.	2.00%
Performance Fee p.a.	20.00%

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